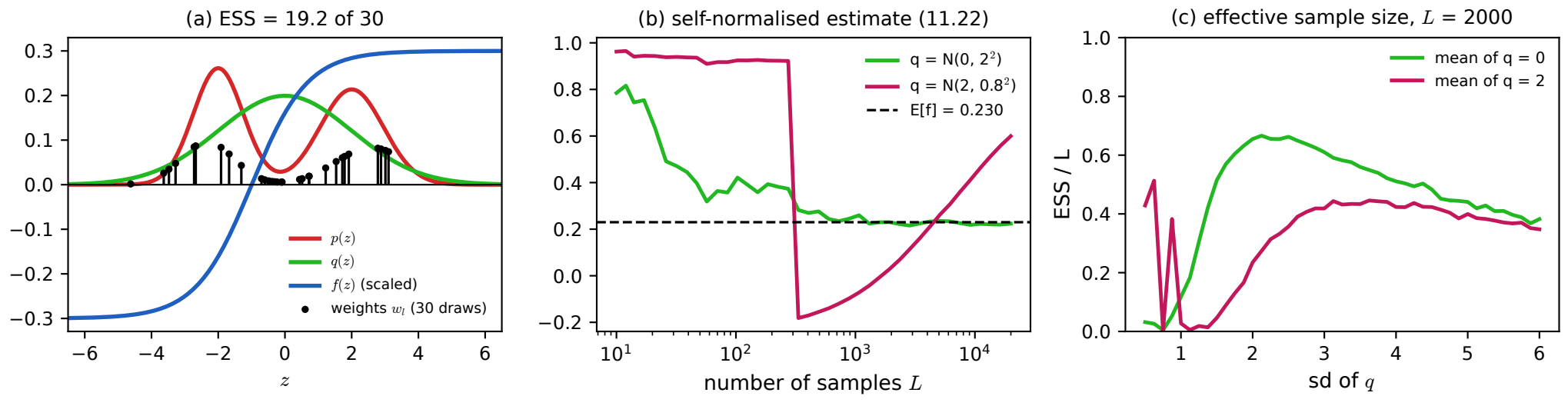

(a) ESS = 19.2 of 30
p(z)
q(z)
f(z) (scaled)
weights w_l (30 draws)
z
(b) self-normalised estimate (11.22)
q = N(0, 2²)
q = N(2, 0.8²)
E[f] = 0.230
number of samples L
(c) effective sample size, L = 2000
mean of q = 0
mean of q = 2
ESS / L
sd of q